

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 2005  
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Check Here if Amendment / /; Amendment Number: -----

This Amendment (Check only one.): / / is a restatement.  
/ / adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: Affiliated Managers Group, Inc.  
-----  
Address: 600 Hale Street  
-----  
Prides Crossing, Massachusetts 01965  
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Form 13F File Number: 28-04975  
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The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: John Kingston, III  
-----  
Title: Senior Vice President, General Counsel and Secretary  
-----  
Phone: 617-747-3300  
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Signature, Place, and Date of Signing:

/s/ John Kingston, III      Prides Crossing, Massachusetts      February 13, 2006  
-----  
[Signature]                      [City, State]                      [Date]

Report Type (Check only one.):

- / / 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)
  
- /X/ 13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)
  
- / / 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

List of Other Managers Reporting for this Manager:  
[If there are no entries in this list, omit this section.]

Form 13F File      Name  
Number

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28-10120              AQR Capital Management, LLC  
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Beutel, Goodman & Company, Ltd.  
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28-11323 Bowling Portfolio Management LLC  
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28-03671 Davis Hamilton Jackson & Associates, L.P.  
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28-00878 Essex Investment Management Company, LLC  
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28-05582 First Quadrant, L.P.  
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Foyston, Gordon & Payne Inc.  
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28-01346 Friess Associates, LLC  
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28-01185 Frontier Capital Management Company, LLC  
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28-10956 Genesis Asset Managers, LLP  
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28-10957 Genesis Fund Managers, LLP  
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28-10955 Genesis Investment Management, LLP  
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28-04421 GeoCapital, LLC  
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28-01240 Gofen & Glossberg, L.L.C.  
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28-04534 J.M. Hartwell Limited Partnership  
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28-03593 Managers Investment Group LLC  
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28-04884 The Renaissance Group LLC  
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28-03869 Rorer Asset Management, LLC  
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28-04021 Skyline Asset Management, L.P.  
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28-05015 Systematic Financial Management, L.P.  
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28-05110 Third Avenue Management LLC  
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28-11092 TimesSquare Capital Management, LLC  
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28-01222 Tweedy, Browne Company LLC  
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28-00262 Welch & Forbes LLC  
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